

## ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh rasio nilai pasar dan *Market Value Added* (MVA) terhadap *return* saham perusahaan kosmetik dan keperluan rumah tangga, dimana rasio nilai pasar yang digunakan adalah *Earning Per Share* (EPS), dan *Price Earning Ratio* (PER).

Populasi dalam penelitian ini adalah semua perusahaan kosmetik dan keperluan rumah tangga yang terdaftar di Bursa Efek Indonesia periode triwulan I tahun 2012 sampai triwulan IV tahun 2016. Sampel penelitian sebanyak tiga perusahaan yang didapatkan dari hasil teknik pengambilan sampel menggunakan metode *purposive sampling*. Metode analisis yang digunakan adalah analisis regresi linier berganda dengan alat bantu SPSS (*Statistical Product and Service Solutions*) 16.0 For Windows.

Dengan menggunakan  $\alpha = 5\%$  diperoleh hasil penelitian yang menunjukkan bahwa secara simultan EPS, PER, dan MVA berpengaruh signifikan terhadap *return* saham. Secara parsial diketahui bahwa MVA berpengaruh signifikan terhadap *return* saham, sedangkan EPS dan PER tidak berpengaruh signifikan terhadap *return* saham.

**Kata kunci:** *Return Saham, Earning Per Share (EPS), Price Earning Ratio (PER), Market Value Added (MVA).*

## **ABSTRACT**

*This research is aimed to examine the influence of market value ratio and market value added to the stock return of cosmetic and household necessities companies in which the market value ratio is Earning per Share (EPS) and Price Earning Ratio (PER).*

*The population is all cosmetic and household necessities companies which are listed in Indonesia Stock Exchange from the first quarter periods of 2012 to the fourth quarter of 2016. The research samples are three companies which have been obtained from the result of sample collection technique by using purposive sampling technique. The analysis method has been done by using multiple linear regressions analysis and 16th version of SPSS for Windows.*

*The result of the research has been obtained by using  $\alpha = 5\%$  and it shows that simultaneously EPS, PER, and MVA give significant influence to the stock return. It has been found partially that MVA gives significant influence to the stock return whereas EPS and PER does not give any significant influence to the stock return.*

**Keywords:** *Stock Return, Earning Per Share (EPS), Price Earning Ratio (PER), Market Value Added (MVA).*